THE DISTRIBUTION OF SPACINGS BETWEEN FRACTIONAL PARTS OF LACUNARY SEQUENCES

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1. Introduction

1.1. A *lacunary sequence* is a sequence of integers $a(x)$, $x = 1, 2, \dots$ which satisfies the "gap condition"

$$\liminf \frac{a(x+1)}{a(x)} > 1 \ .$$

A primary example is to take an integer $g \geq 2$ and set $a(x) = g^x$.

As is true for any increasing sequence of integers, for almost every α the fractional parts $\alpha a(x)$ are uniformly distributed modulo 1. Moreover, for lacunary sequences, it has long been known that the fractional parts of $\alpha a(x)$ have strong randomness properties. For instance, the exponential sums $\frac{1}{\sqrt{N}} \sum_{x \leq N} \cos(2\pi \alpha a(x))$ have a Gaussian value distribution as $N \to \infty$ (see the survey in [5]).

In this paper, we show that lacunary sequences have additional features in common with those of random sequences, which is the asymptotic distribution of *spacings* between elements of the sequence: Given a sequence $\{\theta_n\} \subset [0,1)$, the nearest-neighbor spacing distribution is defined by ordering the first N elements of the sequence: $\theta_{1,N} \leq \theta_{2,N} \leq \dots \leq \theta_{N,N}$, and then defining the normalized spacings to be

$$\delta_n^{(N)} := N(\theta_{n+1,N} - \theta_{n,N}) \ .$$

The asymptotic distribution function of $\{\delta_n^{(N)}\}_{n=1}^N$ is level spacing distribution $P_1(s)$, that is for each interval $[a,b]$ we require that

$$\lim_N \frac{1}{N} \#\{n < N : \delta_n^{(N)} \in [a,b]\} = \int_a^b P_1(s) ds \ .$$

The statistical model we have in mind is the "Poisson model", of a sequence generated by uncorrelated levels (i.i.d.'s). In that case $P(s) = e^{-s}$. Moreover in that model one knows the behavior of all other local spacing statistics, such as for instance:

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1. Instead of spacings between nearest neighbors, one can consider spacings between next-to-nearest neighbors or more generally for any fixed $a \geq 1$, set
$$\delta_{a,n}^{(N)} := N(\theta_{n+a}^{(N)} - \theta_n^{(N)}) \ .$$
Let $P_a(s)$ be the limiting distribution function of $\{\delta_{a,n}^{(N)}\}$ as $N \to \infty$. In the Poisson model,
$$P_a(s) = \frac{s^{a-1}}{(a-1)!} e^{-s} \ .$$
2. For fixed $r \geq 1$ consider the joint distribution of the nearest neighbor spacings $(\delta_n^{(N)}, \delta_{n+1}^{(N)}, \dots, \delta_{n+r-1}^{(N)})$. In the Poisson model, these are independent and so the distribution function is $\prod_{i=1}^r e^{-s_i}$.
3. For fixed $\lambda > 0$, consider the probability of finding exactly k elements of the sequence $\{\theta_n : n \leq N\}$ in a randomly chosen interval of length λ/N. In the Poisson model, this probability is $e^{-\lambda}\frac{\lambda^k}{k!}$.

1.2. **Results.** The principal result of our paper asserts that

Theorem 1.1. *Let $a(x)$ be a lacunary sequence. Then for almost all α, the fractional parts of the sequence $\{\alpha a(x)\}$ has all its local spacing measures as those of the Poisson model.*

As is well known, all local spacing measures are determined by the correlation functions, which measure the distribution of spacings between tuples of elements, not necessarily neighboring. To define the k-level correlation function, for $x = (x_1, \dots, x_k)$, denote by $\Delta(x)$ the difference vector
$$\Delta(x) = (a(x_1) - a(x_2), \dots, a(x_{k-1}) - a(x_k)) \ .$$
Take a smooth, compactly supported function $f \in C_c^\infty(\mathbf{R}^{k-1})$, and set
$$F_N(y) := \sum_{m \in \mathbf{Z}^{k-1}} f(N(m+y)) \ .$$
We then define the k-level correlation sum associated to this data by
$$R_k(f,N)(\alpha) := \frac{1}{N} \sideset{}{^*}\sum_{x_i \leq N} F_N(\alpha \Delta(x)) \tag{1.1}$$
where $\sum^*$ means the sum over all vectors with *distinct* components: $x_i \neq x_j$ if $i \neq j$. Our main result is:

Theorem 1.2. *There is a set of α of full measure so that for all $k \geq 2$ and all test functions $f \in C_c^\infty(\mathbf{R}^{k-1})$, the k-level correlation sums $R_k(f,N)(\alpha)$ converge to $\int f(x)dx$.*

By standard results, this implies Theorem 1.1. The case of pair correlation ($k = 2$) was done in [10].

1.3. **Comparison with polynomial sequences.** Much of the work done previously on spacings of fractional parts was for polynomial sequences, such as $a(x) = x^2$ [1, 8, 9], see also [7, 11]. Rudnick and Sarnak [8] proved the analogue of Theorem 1.2 for the pair correlation function ($k = 2$). However, the method used both in [8] and here, which proves almost-everywhere convergence by going through convergence in L^2, already fails in the case of $a(x) = x^2$ at the level of triple correlation, because the variance diverges as $N \to \infty$.

The reason for the difference between these two cases can be understood by examining the number of solutions of the equation

$$(1.2) \quad n_1(a(x_1) - a(x_2)) + n_2((a(x_2) - a(x_3)) = n_1'(a(x_1') - a(x_2')) + n_2'(a(x_2') - a(x_3'))$$

in variables bounded by N, and $n, n' \neq 0$. For $a(x) = x^2$ the number of solutions of (1.2) is $\gg N^7$. This is consistent with the heuristic that zero is a typical value of the difference of the two sides of the equation, and for $a(x)$ growing as slowly as x^2 the size of this difference is at most $O(N^3)$ while the number of variables is 10. Thus the typical difference should occur about N^7 times. As is explained in [8], this effect causes the variance of $R_3(f, N)$ to blow up like N. A similar effect will cause the blow-up of the variance of high correlations for any polynomially increasing sequence. The non-Gaussian distribution of the "theta sums" $\frac{1}{\sqrt{N}} \sum_{x \leq N} \exp(2\pi i \alpha x^2)$ is related to this kind of clustering effect [3, 6].

In contrast, for lacunary sequences we will show in section 2 that the number of solutions of (1.2) is $O((N \log N)^5)$, which is not much more than the number of "diagonal" solutions $x = x'$, $n = n'$.

1.4. **Plan of the paper.** We begin in section 2 with a key counting argument: We consider the number of solutions of an equation

$$(1.3) \quad m_1(a(x_1) - a(x_2)) + \cdots + m_{k-1}(a(x_{k-1}) - a(x_k)) = m_1'(a(x_1') - a(x_2')) + \cdots + m_{k-1}'(a(x_{k-1}') - a(x_k')).$$

in integers $0 \neq m, m' \in [-N, N]^{k-1}$, $x, x' \in [1, N]^k$, $x_1, \cdots, x_k$ distinct, $x_1', \cdots, x_k'$ distinct. In Lemma 2.4 we show that the number of such solutions is $O(N^{2k-1} \log^{2k-1} N)$. This is comparable to the number of "diagonal" solutions, which is of order N^{2k-1}. For *fixed* coefficients m, m', the diagonal solutions are indeed responsible for the bulk of the solutions, see e.g. [4].

We then show in section 3 that the mean of $R_k(f,N)$ is asymptotic to $\int f$, and in section 4 we show that the variance decays with N: $\mathrm{var}(R_k(f,N)) \ll N^{-1+\epsilon}$, for all $\epsilon > 0$. These are done by a reduction to the study of solutions of (1.3).

In section 6 we show almost-everywhere convergence, after first investigating in section 5 the frequency of occurrence of fractional parts of $\alpha a(x)$ in short (of size $1/N$) intervals.

2. A counting lemma

Let $a(x)$ be a lacunary sequence, that is there is some $c > 1$ so that

$$a(n+1) > ca(n)$$

for all n sufficiently large. We wish to estimate the number of solutions of an equation such as (1.3). We will do so in Lemma 2.4, after some preliminaries.

Lemma 2.1. *Let $s \geq 1$, $C > 0$ and let $A_1 > A_2 > \cdots > A_s$ be positive integers. Then for any $b \in \mathbf{Z}$ and $N \geq 1$ the number of vectors $\vec{y} = (y_1, \cdots, y_s) \in \mathbf{Z^s}$ with $|y_1|, \cdots, |y_s| \leq N$ such that*

$$|y_1 A_1 + \cdots + y_s A_s + b| \leq C A_1 \tag{2.1}$$

is $O_{s,C}(N^{s-1})$.

Proof. We need to count the number of integer points $\vec{y}$ inside the region $\Omega \subset \mathbf{R^s}$ which consists of the points in the cube $[-N,N]^s$ which lie between the hyper-planes

$$\begin{aligned} y_1 A_1 + \cdots + y_s A_s + b &= C A_1 \\ y_1 A_1 + \cdots + y_s A_s + b &= -C A_1\ . \end{aligned} \tag{2.2}$$

Note that the region Ω is convex and contained in a ball around the origin of radius $\ll_s N$. By the Lipschitz principle (see [2]) we know that

$$\#(\Omega \cap \mathbf{Z}^s) = \mathrm{vol}(\Omega) + O_s(N^{s-1}). \tag{2.3}$$

The distance between the above hyper-planes is

$$\frac{2CA_1}{\sqrt{A_1^2 + \cdots + A_s^2}} \leq 2C$$

thus Ω is contained in a cylinder of height $2C$ whose base is an $(s-1)-$dimensional ball of radius $\ll_s N$. Therefore $\mathrm{vol}(\Omega) = O_{s,C}(N^{s-1})$ which together with (2.3) gives the lemma. □

Lemma 2.2. *Let $s \geq 2$ and $z_1 > \cdots > z_s$ be positive integers. Then for any $b, d \in \mathbf{Z}$ and any $N \geq 1$ the number of vectors $\vec{y} = (y_1, \cdots, y_s) \in \mathbf{Z^s}$ with $|y_1|, \cdots, |y_s| \leq N$ for which*

$$\begin{aligned} |y_1 a(z_1) + \cdots + y_s a(z_s) + b| &\leq C a(z_1) \\ y_1 + \cdots + y_s + d &= 0 \end{aligned} \tag{2.4}$$

holds true is $O_{s,c}(N^{s-2})$.

Proof. We first remark that since $s \geq 2$ and the $z's$ are distinct, the hyper-planes (2.2) with $A_1, \cdots, A_s$ replaced replaced by $a(z_1), \cdots, a(z_s)$ are not parallel to the hyper-plane given by the equation (2.4). Moreover, the fact that our sequence is lacunary insures that the angle between these hyper-planes is not small. Thus when we solve for y_s in (2.4) and input the result in (2.1) we get an inequality in $s-1$ variables:

$$|y_1(a(z_1) - a(z_s)) + \cdots + y_{s-1}(a(z_{s-1}) - a(z_s)) + b - d a(z_s)| \leq a(z_1) \tag{2.5}$$

in which the RHS is bounded by the largest of the coefficients which appear in the LHS:

$$a(z_1) - a(z_s) \geq (1 - \frac{1}{c}) a(z_1) \ .$$

Then Lemma 2.1 applies to (2.5), with $A_j = a(z_j) - a(z_s)$ for $1 \leq j \leq s-1$ and $C = \left(1 - \frac{1}{c}\right)^{-1}$, and we find that the number of vectors $\vec{y}$ having the required properties is $O_{s,c}(N^{s-2})$ as stated. □

We now come to our main counting lemma.

Lemma 2.3. *Let $r \geq 1$ be an integer. For any $N \geq 1$ the number of solutions $(y_1, \cdots, y_r, z_1, \cdots, z_r)$ to the system:*

$$\begin{aligned} y_1 a(z_1) + \cdots + y_r a(z_r) &= 0 \\ y_1 + \cdots + y_r &= 0 \end{aligned} \tag{2.6}$$

in integers $y_1, \cdots, y_r$,

$$\begin{gathered} (y_1, \cdots y_r) \neq (0, \cdots, 0) \\ z_1, \cdots, z_r \geq 1 \quad \textit{distinct} \\ |y_1|, \cdots, |y_r|, |z_1|, \cdots, |z_r| \leq N \end{gathered}$$

is $O_{r,c}(N^{r-1} \log^{r-1} N)$.

Proof. Our proof is by induction on r. The case $r = 1$ is clear, the number of solutions in this case being zero. Let us assume that the statement holds true for $r-1$ and prove it for r. Let $(y_1, \cdots, y_r, z_1, \cdots, z_r)$ be a solution to the system (2.6). If there exists $j \in \{1, \cdots, r\}$ such that $y_j = 0$ then $(y_1, \cdots, y_{j-1}, y_{j+1}, \cdots, y_r, z_1, \cdots, z_{j-1}, z_{j+1}, \cdots, z_r)$

will be a solution for the same system with r replaced by $r-1$. By the induction assumption the number of solutions of this system is $O_{r,c}(N^{r-2}\log^{r-2}N)$. For each such solution, z_j is free to take values $\le N$. Therefore the number of solutions to the system (2.6) for which at least one of $y_1,\cdots,y_r$ vanishes is $O_{r,c}(N^{r-1}\log^{r-2}N)$. We now count the solutions to (2.6) with $y_j\neq 0$ for all j. There are $r!$ possible orders for the $z's$. Let us count the solutions for which $z_1>\cdots>z_r$. Given such a solution $(y_1,\cdots,y_r,z_1,\cdots,z_r)$ we consider the partition of the set $\{1,\cdots,r\}$ as a disjoint union of sets $B_1,\cdots,B_l$ defined as follows. B_1 consists of those $j\in\{1,\cdots,r\}$ for which $z_j\ge z_1-\frac{2\log N}{\log c}$. If j_2 is the smallest index not contained in B_1 then we put in B_2 all those $j\in\{j_2,\cdots,r\}$ for which $z_j\ge z_{j_2}-\frac{2\log N}{\log c}$, and so on . In the end, if $1=j_1<j_2<\cdots<j_l$ are the smallest indices contained in $B_1,B_2,\cdots,B_l$ respectively, then we have:

$$z_{j_2}<z_{j_1}-\frac{2\log N}{\log c}\le z_{j_2-1},\cdots,z_{j_l}<z_{j_{l-1}}-\frac{2\log N}{\log c}\le z_{j_l-1}. \tag{2.7}$$

The number of partitions as above is bounded in terms of r. Let us count the number of solutions $(y_1,\cdots,y_r,z_1,\cdots,z_r)$ which correspond to a given partition $B_1,\cdots,B_l$. We distinguish two cases: $\#B_l\ge 2$ and $\#B_l=1$.

Let us first treat the case $\#B_l\ge 2$. If we fix $z_{j_1},z_{j_2},\cdots z_{j_l}$ then from (2.7) it follows that each of the remaining $z's$ can take at most $[\frac{2\log N}{\log c}]$ values. Hence the number of vectors $\vec{z}=(z_1,\cdots,z_r)$ satisfying (2.7) is $O_{r,c}(N^l\log^{r-l}N)$. Thus we are done with the case $\#B_l\ge 2$ if we show that for any vector $\vec{z}$ as above the number of solutions $\vec{y}=(y_1,\cdots,y_r)$ is $O_{r,c}(N^{r-l-1})$. Fix some such $\vec{z}$ and note that by (2.7) one has:

$$a(z_{j_2})<\frac{a(z_1)}{N^2},\cdots,a(z_{j_l})<\frac{a(z_{j_{l-1}})}{N^2}. \tag{2.8}$$

Let us take a solution $\vec{y}$ and look at its first j_2-1 components. These are nonzero integer numbers in the interval $[-N,N]$ satisfying the inequality:

$$|y_1a(z_1)+\cdots+y_{j_2-1}a(z_{j_2-1})|=|\sum_{j\ge j_2}y_ja(z_j)|<rNa(z_{j_2})<a(z_1).$$

Here we may apply Lemma 2.1 with $s=j_2-1$, $b=0$ and $A_1,\cdots,A_s$ replaced by $a(z_1),\cdots,a(z_s)$ to conclude that the vector $(y_1,\cdots,y_{j_2-1})$ can only take $O_r(N^{j_2-2})$ values. Let us fix $(y_1,\cdots,y_{j_2-1})$ and count the number of solutions $\vec{y}$ whose first j_2-1 components are $y_1,\cdots,y_{j_2-1}$. We are now interested in those components y_j of $\vec{y}$ for which $j\in B_2$. Write $b=y_1a(z_1)+\cdots+y_{j_2-1}a(z_{j_2-1})$ and use (2.8) to deduce that for

any solution $\vec{y}$, its components y_j with $j \in B_2$ satisfy the inequality:

$$|b + \sum_{j \in B_2} y_j a(z_j)| = |\sum_{j \geq j_3} y_j a(z_j)| < a(z_{j_2}).$$

By Lemma 2.1 we know that as $\vec{y}$ varies, the vector formed with the components y_j of $\vec{y}$ for $j \in B_2$ can only take $O_r(N^{\# B_2 - 1})$ values. We now repeat the above reasoning until we get to the last set of components of $\vec{y}$, namely the $y_j' s$ with $j \in B_l$. The components y_j with $j < j_l$ being fixed, write $b = \sum_{1 \leq j < j_l} y_j a(z_j), d = \sum_{1 \leq j < j_l} y_j$ and then apply Lemma 2.2 (here one uses the assumption that $\# B_l \geq 2$). It follows that the vector formed with the components $y_j, j \in B_l$ of $\vec{y}$ can take $O_{r,c}(N^{\# B_l - 2})$ values only. The number of solutions $\vec{y}$ for a fixed $\vec{z}$ as above is then $\ll_{r,c} N^{(\# B_1 - 1) + \cdots + (\# B_{l-1} - 1) + (\# B_l - 2)} = N^{r-l-1}$, which completes the proof in case $\# B_l \geq 2$.

Assume now that $\# B_l = 1$. Then $j_l = r$. In this case we fix $z_1, \cdots, z_{r-1}$ only . This can be done in $O_{r,c}(N^{l-1} \log^{r-l} N)$ ways. For $z_1, \cdots, z_{r-1}$ fixed we apply Lemma 2.1 repeatedly to conclude that as the vector $(y_1, \cdots, y_r, z_r)$ varies in the set of solutions, the vector $(y_1, \cdots, y_{r-1})$ can take $O_{r,c}(N^{(\# B_1 - 1) + \cdots + (\# B_{l-1} - 1)}) = O_{r,c}(N^{r-l})$ values only. Now for $y_1, \cdots, y_{r-1}, z_1, \cdots, z_{r-1}$ fixed, y_r and z_r are uniquely determined from the last two relations in (2.6) (here one uses the fact that $y_r \neq 0$). Thus the number of solutions $(y_1, \cdots, y_r, z_1, \cdots, z_r)$ is $O_{r,c}(N^{r-1} \log^{r-l} N)$ in case $\# B_l = 1$ as well, and the lemma is proved. □

We intend to use the above counting lemma to bound the number of solutions of the following equation:

$$\begin{aligned} (2.9) \quad & m_1(a(n_1) - a(n_2)) + \cdots + m_{k-1}(a(n_{k-1}) - a(n_k)) \\ & \qquad = m_1'(a(n_1') - a(n_2')) + \cdots + m_{k-1}'(a(n_{k-1}') - a(n_k')). \end{aligned}$$

in variables $m_1, \cdots, m_{k-1}, m_1', \cdots, m_{k-1}' \in \mathbf{Z}$, $n_1, \cdots, n_k, n_1', \cdots, n_k' \in \mathbf{N}$, $n_1, \cdots, n_k$ distinct, $n_1', \cdots, n_k'$ distinct,

$$(m_1, \cdots, m_{k-1}, m_1', \cdots, m_{k-1}') \neq (0, \cdots, 0)$$

and all variables of absolute value at most N.

The result we obtain is the following:

Lemma 2.4. *Let $k \geq 2, k \in \mathbf{Z}$. For any $N \geq 1$ the number of solutions to the system* (2.9) *is $O_{k,c}(N^{2k-1} \log^{2k-1} N)$.*

In order to simplify the combinatorics involved in the derivation of Lemma 2.4 from Lemma 2.3 we first establish a more general form of

Lemma 2.3. Let $r \geq 1$ and consider the system:

$$
\begin{aligned}
y_1 a(z_1) + \cdots + y_r a(z_r) &= 0 \\
y_1 + \cdots + y_r &= 0
\end{aligned}
\tag{2.10}
$$

$$
\begin{gathered}
y_1, \cdots, y_r \in \mathbf{Z}, \quad z_1, \cdots, z_r \in \mathbf{N} \\
|y_1|, \cdots, |y_r|, |z_1|, \cdots, |z_r| \leq N
\end{gathered}
$$

Let $(\vec{y}, \vec{z}) = (y_1, \cdots, y_r, z_1, \cdots, z_r)$ be a solution of (2.10). For any $i \in \{1, \cdots, r\}$ denote $A(i) = \{1 \leq j \leq r : z_j = z_i\}$. We say that the solution $(\vec{y}, \vec{z})$ is *degenerate* provided we have

$$
\sum_{j \in A(i)} y_j = 0 \tag{2.11}
$$

for all $i \in \{1, \cdots, r\}$. Otherwise we say that $(\vec{y}, \vec{z})$ is *non-degenerate*. We have the following :

Lemma 2.5. *Let $r \geq 1$. Then for any $N \geq 1$ the number of non-degenerate solutions to* (2.10) *is* $O_{r,c}(N^{r-1} \log^{r-1} N)$.

Proof. Each solution $(\vec{y}, \vec{z})$ to (2.10) produces a partition of the set $\{1, \cdots, r\}$ as a disjoint union of subsets $A_1, \cdots, A_l$, where $A_1, \cdots, A_l$ are the above sets $A(1), \cdots, A(r)$ without repetitions. Let us count the number of non-degenerate solutions to (2.10) which correspond to a given partition $A_1, \cdots, A_l$ of the set $\{1, \cdots, r\}$. For $s = 1, 2, \cdots, l$ denote $u_s = \sum_{j \in A_s} y_j$, $v_s = z_j$ for $j \in A_s$, then write $\vec{u} = (u_1, \cdots, u_s)$, $\vec{v} = (v_1, \cdots, v_s)$. If $(\vec{y}, \vec{z})$ is a non-degenerate solution to (2.10) then not all the numbers $u_1, \cdots, u_s$ vanish. One sees that for any such $(\vec{y}, \vec{z})$ the pair $(\vec{u}, \vec{v})$ is a solution of the system:

$$
\begin{aligned}
u_1 a(z_1) + \cdots + u_l a(z_l) &= 0 \\
u_1 + \cdots + u_l &= 0
\end{aligned}
\tag{2.12}
$$

in integers $u_1, \cdots, u_l \in \mathbf{Z}$, $\vec{u} \neq \vec{0}$, $v_1, \cdots, v_l \in N$ distinct,

$$
|u_1|, \cdots, |u_l|, |v_1|, \cdots, |v_l| \leq N
$$

By Lemma 2.3 we know that the number of solutions of the system (2.12) is $O_{l,c}(N^{l-1} \log^{l-1} N)$. Now fix a solution $(\vec{u}, \vec{v})$ and count the number of non-degenerate solutions $(\vec{y}, \vec{z})$ to (2.10) which correspond to the above partition $A_1, \cdots, A_l$ and which produce the vector $(\vec{u}, \vec{v})$. Clearly $\vec{z}$ is uniquely determined since $z_j = v_s$ for any s and any $j \in A_s$. Moreover, for any s the number of solutions $y_j, j \in A_s$ of the equation $\sum_{j \in A_s} y_j = u_s$ is $O_r(N^{\#A_s - 1})$. Hence the number of solutions $(\vec{y}, \vec{z})$ which correspond to a given pair $(\vec{u}, \vec{v})$ is $O_r(N^{(\#A_1 - 1) + \cdots + (\#A_s - 1)}) = O_r(N^{r-l})$ and so the total number of non-degenerate solutions to (2.10) is $O_r(N^{r-1} \log^{r-1} N)$, which completes the proof of Lemma 2.5 . $\square$

Proof of Lemma 2.4: Denote $r = 2k, z_1 = n_1, \cdots, z_k = n_k, z_{k+1} = n'_1, \cdots, z_r = n'_k, y_1 = m_1, y_2 = m_2 - m_1, \cdots, y_{k-1} = m_{k-1} - m_{k-2}, y_k = -m_{k-1}, y_{k+1} = -m'_1, y_{k+2} = m'_1 - m'_2, \cdots, y_{2k-1} = m'_{k-2} - m'_{k-1}$ and $y_k = m'_{k-1}$. Then any solution $(\vec{m}, \vec{n}, \vec{m}', \vec{n}')$ of (2.9) produces a solution $(\vec{y}, \vec{z})$ of (2.10) (with N replaced by $2N$) which satisfies the additional properties:

$$y_1 + \cdots + y_k = 0 \tag{2.13}$$

with $(y_1, \cdots, y_r) \neq (0, \cdots, 0)$, $z_1, \cdots, z_k$ distinct, $z_{k+1}, \cdots z_r$ distinct, and each such $(\vec{y}, \vec{z})$ uniquely determines the tuple $(\vec{m}, \vec{n}, \vec{m}', \vec{n}')$.

Thus we are done if we show that the number of solutions to (2.10) which satisfy the additional requirements (2.13) is $O_r(N^{r-1} \log^{r-1} N)$. Lemma 2.5 takes care of the non-degenerate solutions to (2.10) so it remains to count the number of degenerate solutions to (2.10) which satisfy (2.13).

Let $(\vec{y}, \vec{z})$ be such a solution. If $z_1, \cdots, z_r$ are distinct then by the degeneracy conditions (2.11) it follows that $y_1 = y_2 = \cdots = y_r = 0$ which contradicts (2.13). Thus some z_j with $1 \leq j \leq k$ will have to equal some z_j with $k+1 \leq j \leq 2k$. Let s be the number of indices $j \in \{1, \cdots, k\}$ for which there exists $i \in \{k+1, \cdots, 2k\}$ such that $z_j = z_i$. Both (2.10) and (2.13) are symmetric in $z_1, \cdots, z_k$ and separately in $z_{k+1}, \cdots, z_{2k}$ and the same holds true for $y_1, \cdots, y_k$ respectively $y_{k+1}, \cdots, y_{2k}$. After making a permutation of variables if necessary, we may assume that $z_j = z_{j+k}$ for $1 \leq j \leq s$. Then the sets $A_1, \cdots, A_l$ look like this : $A_1 = \{1, k+1\}, A_2 = \{2, k+2\}, \cdots, A_s = \{s, k+s\}, A_{s+1} = \{s+1\}, \cdots, A_k = \{k\}, A_{k+1} = \{k+s+1\}, \cdots, A_l = \{2k\}$, where $l = 2k - s$. The degeneracy relations (2.11) become:

$$\begin{cases} y_j + y_{j+k} = 0, & 1 \leq j \leq s, \\ y_j = 0, & s+1 \leq j \leq k \quad \text{ or } k+s+1 \leq j \leq 2k\ . \end{cases} \tag{2.14}$$

Now, given an $s \in \{1, \cdots, k\}$ and the above partition $A_1, \cdots, A_l$, the number of degenerate solutions $(\vec{y}, \vec{z})$ which correspond to this partition are counted as follows. On one hand each of the l distinct $z's$ can assume at most N values , so $\vec{z}$ takes at most $N^l = N^{2k-s}$ values. On the other hand, each of the variables y_j (if there are any) with $2 \leq j \leq s$ assumes at most $2N+1$ values and for each such choice of the vector $(y_2, \cdots, y_s)$ the variables $y_{k+2}, \ldots, y_{k+s}, y_{s+1}, \ldots, y_k, y_{k+s+1}, \ldots, y_{2k}$ are determined by (2.14), then y_1 is determined by (2.13) and the remaining variable y_{k+1} is determined by (2.14). Hence $\vec{y}$ takes at most $(2N+1)^{s-1}$ values and the number of degenerate solutions $(\vec{y}, \vec{z})$ is $O_r(N^{2k-1})$,which completes the proof of Lemma 2.4. $\square$

3. The average value of $R_k(f,N)$

3.1. **Poisson sum.** Recall that for $f \in C_c^\infty(\mathbf{R}^{k-1})$, $y \in \mathbf{R}^{k-1}$, we set

$$F_N(y) = \sum_{m \in \mathbf{Z}^{k-1}} f(N(y+m)) \ .$$

By Poisson summation,

$$F_N(y) = \frac{1}{N^{k-1}} \sum_{n \in \mathbf{Z}^{k-1}} \widehat{f}(\frac{n}{N}) e(n \cdot y) \ . \tag{3.1}$$

By inserting (3.1) into the definition (1.1) of $R_k(f,N)$ we find:

$$R_k(f,N)(\alpha) = \frac{1}{N^k} \sum_{n \in \mathbf{Z}^{k-1}} \widehat{f}(\frac{n}{N}) \sum\nolimits^*_{x_i \le N} e(\alpha n \cdot \Delta(x)) \ . \tag{3.2}$$

Since $R_k(f,N)(\alpha)$ is periodic in α, we may expand it in a Fourier series

$$R_k(f,N)(\alpha) = \frac{1}{N^k} \sum_{l \in \mathbf{Z}} b(l,N) e(l\alpha) \tag{3.3}$$

where

$$b(l,N) = \sum_{n \in \mathbf{Z}^{k-1}} \sum\nolimits^*_{\substack{x_i \le N \\ n \cdot \Delta(x) = l}} \widehat{f}(\frac{n}{N}) \ .$$

3.2. **The mean of $R_k(f,N)$.** From (3.3) we can immediately compute the mean of $R_k(f,N)$ as

$$\mathbf{E}(R_k(f,N)) = \int_0^1 R_k(f,N)(\alpha) = \frac{b(0,N)}{N^k}$$

Lemma 3.1. *Assume $a(x)$ is a lacunary sequence. Then $\forall \epsilon > 0$,*

$$\mathbf{E}(R_k(f,N)) = \frac{b(0,N)}{N^k} = \widehat{f}(0) + O_{f,\epsilon}(\frac{1}{N^{1-\epsilon}})$$

Proof. We write

$$\begin{aligned} b(0,N) &= \widehat{f}(0) \# \{x_i \le N : \text{distinct}\} + \tilde{b}(N) \\ &= \widehat{f}(0) N^k \left(1 + O(\frac{1}{N})\right) + \tilde{b}(N) \end{aligned}$$

where

$$\tilde{b}(N) = \sum_{n \ne 0} \sum\nolimits^*_{\substack{x_i \le N \\ n \cdot \Delta(x) = 0}} \widehat{f}(\frac{n}{N}) \tag{3.4}$$

we will show that $\tilde{b}(N) \ll N^{k-1+\epsilon}$ and thus prove our lemma.

Fix $\epsilon > 0$, and let $\delta = \epsilon/2(k-1)$, $R \geq (100+k)/\delta + k$. Since $f \in C_c^\infty(\mathbf{R}^{k-1})$, $|\widehat{f}(x)| \ll |x|^{-R}$ for large $|x|$. Now divide the range of summation in (3.4) into $0 < |n| \leq N^{1+\delta}$ and $|n| > N^{1+\delta}$:

$$\tilde{b}(N) \ll_f \sum_{0<|n|\leq N^{1+\delta}} \sum\nolimits^*_{\substack{x_i \leq N\\ n\cdot\Delta(x)=0}} 1 + \sum\nolimits^*_{x_i\leq N} \sum_{|n|>N^{1+\delta}} |\frac{n}{N}|^{-R}$$

The second sum is bounded by

$$N^{k+R} \sum_{|n|>N^{1+\delta}} \frac{1}{|n|^R} \ll N^{k+R-(1+\delta)(R-k)} \ll N^{k-100}$$

by our choice of δ and R.

As for the first sum, it is bounded by the number of $x = (x_1, \dots, x_k)$ with distinct $x_i \leq N^{1+\delta}$, and $n \in \mathbf{Z}^{k-1}$ with $0 < |n| \leq N^{1+\delta}$ such that $n \cdot \Delta(x) = 0$. By Lemma 2.3, this number is $\ll (N^{1+\delta}\log(N^{1+\delta}))^{k-1} \ll N^{k-1+\epsilon}$. Thus we find that $\tilde{b}(N) \ll N^{k-1+\epsilon}$ as required. □

4. Estimating the variance

Proposition 4.1. *The variance of $R_k(f,N)$ satisfies*

$$\operatorname{var}(R_k(f,N)) := \int_0^1 |R_k(f,N)(\alpha) - \mathbf{E}(R_k(f,N)|^2\, d\alpha \ll_\epsilon \frac{1}{N^{1-\epsilon}}$$

for all $\epsilon > 0$.

Proof. By (3.3) we have

$$\begin{aligned} \operatorname{var}(R_k(f,N)) &= \mathbf{E}(|R_k(f,N) - b(0,N)|^2) \\ &= \frac{1}{N^{2k}} \sum_{l\neq 0} b(l,N)^2 \ . \end{aligned} \tag{4.1}$$

Moreover,

$$b(l,N)^2 = \sum \sum_{n\cdot\Delta(x)=l=n'\cdot\Delta(x')} \widehat{f}(\frac{n}{N})\widehat{f}(\frac{n'}{N}) \ .$$

Now summing over all $l \neq 0$ we get

$$\sum_{l\neq 0} b(l,N)^2 = \sum \sum_{n\cdot\Delta(x)=n'\cdot\Delta(x')} \widehat{f}(\frac{n}{N})\widehat{f}(\frac{n'}{N}) \tag{4.2}$$

Fix $\epsilon > 0$, and choose $\delta = \epsilon/2k$ and R sufficiently large in terms of k and δ, say $R > 2k + (4k+100)/\delta$. Also set $M = N^{1+\delta}$. We have $\widehat{f}(x) \ll |x|^{-R}$ for large x. In (4.2) we break up the sum over n into ranges $0 < |n| \leq M$ and $|n| > M$, and likewise for the sum over n'. In

the range $0 < |n| < M$ we use the bound $|\widehat{f}(\frac{n}{N})| \ll 1$, and in the range $|n| > M$ we use $\widehat{f}(x) \ll |x|^{-R}$. This gives

(4.3)
$$\sum_{l\neq 0} b(l,N)^2 \ll_f \sideset{}{^*}\sum_{x_i\leq N} \sideset{}{^*}\sum_{x_i'\leq N} \#\{0<|n|,|n'|\leq M, n\cdot\Delta(x) = n'\cdot\Delta(x')\}$$
$$+ \sideset{}{^*}\sum_{x_i\leq N} \sideset{}{^*}\sum_{x_i'\leq N} \sum_{0<|n|\leq M} \sum_{|n'|>M} |\frac{n'}{N}|^{-R}$$
$$+ \sideset{}{^*}\sum_{x_i\leq N} \sideset{}{^*}\sum_{x_i'\leq N} \sum_{|n|>M} |\frac{n}{N}|^{-R} \sum_{|n'|>M} |\frac{n'}{N}|^{-R} .$$

The third term in (4.3) is bounded by square of the number of $x_i \leq N$ times the square of the sum $\sum_{|n|>M} |\frac{n}{N}|^{-R}$, giving a total of at most

$$N^{2k} N^{2R} M^{-2(R-k)} \ll N^{-100} .$$

The second term in (4.3) is bounded by

$$N^{2k} \#\{|n| < M\} \sum_{|n'|>M} |\frac{n}{N}|^{-R} \ll N^{2k+R} M^{k-1-R+k}$$
$$\ll N^{2k+(1+\delta)(2k-1)-R\delta} \ll N^{-100} .$$

The first term of (4.3) is bounded by the number of solutions of the equation $n\cdot\Delta(x) = n'\cdot\Delta(x')$ in variables $0 < |n|, |n'| \leq M$, $x_i \leq M$ distinct, $x_j' \leq M$ distinct. By Lemma 2.4, this number is at most $M^{2k-1}\log^{2k-1} M \ll N^{2k-1+\epsilon}$.

Thus we find that

$$\sum_{l\neq 0} b(l,N)^2 \ll N^{2k-1+\epsilon}$$

and inserting into (4.1) we get

$$\operatorname{var}(R_k(f,N)) \ll N^{-1+\epsilon} .$$

□

5. Small fractional parts

Our next goal will be almost-everywhere convergence. Preliminary to that, we have to investigate the frequency of occurrence of fractional parts of $\alpha a(x)$ in short (of size $1/N$) intervals. We denote by $||x||$ the distance to the nearest integer. Our principal result in this section is:

Proposition 5.1. *Let $a(x)$ be lacunary and let $c > 1$ be such that*

$$a(x+1) > ca(x)$$

for all x. Then for almost all α the following holds true: For any $\epsilon > 0$ there exists a constant C depending only on c, α and ϵ such that for any positive integer N and any real number β one has:

$$\#\{x < N : ||\alpha a(x) - \beta|| < 1/N\} < CN^{\epsilon} .$$

We first prove the following :

Lemma 5.2. *Let $N > 1$ and $a_1, \cdots, a_k$ positive integers such that $a_{j+1} \geq Na_j$ for $1 \leq j \leq k-1$. Then the set*

$$\Lambda(\vec{a}, N) = \{\alpha \in [0,1]; ||\alpha a_j|| \leq \frac{1}{N}, 1 \leq j \leq k\}$$

has Lebesgue measure $\leq \frac{4^k}{N^k}$.

Proof. Let $\alpha \in \Lambda(\vec{a}, N)$. For $1 \leq j \leq k$ we write α in the form

$$\alpha = \frac{b_j}{a_j} + \beta_j$$

with $b_j = b_j(\alpha) \in \{0, 1, \cdots, a_j\}$ and $\beta_j \leq \frac{1}{2a_j}$. From $\alpha a_j = b_j + a_j\beta_j$, with $b_j \in \mathbf{Z}$ and $a_j b_j \in [-\frac{1}{2}, \frac{1}{2}]$ it follows that $||\alpha a_j|| = |a_j\beta_j|$ and since $||\alpha a_j|| \leq \frac{1}{N}$ we get $|\beta_j| \leq \frac{1}{Na_j}$ for $1 \leq j \leq k$. For any $j \in \{1, \cdots, k\}$ let

$$B_j = \{0 \leq b \leq a_j : \text{ there is } \alpha \in \Lambda(\vec{a}, N) \text{ with } b_j(\alpha) = b\}.$$

Then for any j

$$\Lambda(\vec{a}, N) \subseteq \bigcup_{b \in B_j} \left[\frac{b}{a_j} - \frac{1}{a_j N}, \frac{b}{a_j} + \frac{1}{a_j N}\right] = A_j, \quad \text{say.}$$

In particular one has:

$$\text{meas}(\Lambda(\vec{a}, N)) \leq \text{meas}(A_k) = \frac{2}{a_k N}\#B_k.$$

It remains to bound $\#B_k$. In order to do this we produce for any j an upper bound for $\#B_j$ in terms of $\#B_{j-1}$. Let $b \in B_j$. There is α such that $b_j(\alpha) = b$. Write:

$$\alpha = \frac{b}{a_j} + \beta_j = \frac{b_{j-1}}{a_{j-1}} + \beta_{j-1}.$$

Then one has :

$$|b - \frac{a_j b_{j-1}}{a_{j-1}}| = a_j|\beta_{j-1} - \beta_j| \leq a_j(\frac{1}{Na_{j-1}} + \frac{1}{Na_j}) = \frac{a_j}{Na_{j-1}} + \frac{1}{N}.$$

For a fixed value of b_{j-1} the integer b may vary in the above interval of length $\frac{2a_j}{Na_{j-1}} + \frac{2}{N}$, so it takes at most $1 + [\frac{2a_j}{Na_{j-1}} + \frac{2}{N}] \leq 2 + \frac{2a_j}{Na_{j-1}}$ values. Hence:

$$\#B_j \leq 2\Big(1 + \frac{a_j}{Na_{j-1}}\Big)\#B_{j-1}, 2 \leq j \leq k.$$

Clearly $\#B_1 \leq (1 + a_1)$. By multiplying these inequalities we obtain:

$$\#B_k \leq 2^{k-1}(1 + a_1)(1 + \frac{a_2}{Na_1}) \cdots (1 + \frac{a_k}{Na_{k-1}})$$

and therefore

$$\begin{aligned} \operatorname{meas}(\Lambda(\vec{a}, N)) &\leq \frac{2^k}{a_k N}(1 + a_1)(1 + \frac{a_2}{Na_1}) \cdots (1 + \frac{a_k}{Na_{k-1}}) \\ &= \frac{2^k}{N^k}\frac{1 + a_1}{a_1}\frac{Na_1 + a_2}{a_2} \cdots \frac{Na_{k-1} + a_k}{a_k}. \end{aligned}$$

Here we use the assumption that $Na_j \leq a_{j+1}$ to conclude that

$$\operatorname{meas}\Lambda(\vec{a}, N) \leq \frac{4^k}{N^k}$$

which completes the proof of the lemma. □

We now introduce some notation. Given $N \geq 1$ and $\alpha, \beta \in [0, 1]$ denote

$$G(N, \alpha, \beta) = \#\{x \leq N; ||\alpha a(x) - \beta|| < \frac{1}{N}\}.$$

Then set:

$$G(N, \alpha) = \max_{\beta \in [0,1]} G(N, \alpha, \beta).$$

Given $\delta > 0$ and $N \geq 1$ define the set :

$$A(\delta, N) = \{\alpha \in [0, 1] : G(N, \alpha) > N^\delta\}.$$

Note that by the above definitions, if α is not in the exceptional set $A(\delta, N)$ then $G(N, \alpha) \leq N^\delta$ so uniformly for all β one has $G(N, \alpha, \beta) \leq N^\delta$, i.e.

$$\#\{x \leq N; ||\alpha a(x) - \beta|| < \frac{1}{N}\} < N^\delta$$

for all β. Set $\tilde{A}(\delta, M) = \bigcup_{N \geq M} A(\delta, N)$ and $\tilde{A}(\delta) = \bigcap_{M \geq 1} \tilde{A}(\delta, M)$. Now let $\alpha \notin \tilde{A}(\delta)$. Then there exists $M = M(\alpha, \delta)$ such that α is not in $\tilde{A}(\delta, M)$. Thus for any $N \geq M(\alpha, \delta)$ we have $\alpha \notin A(\delta, N)$ and so: For any $N \geq M(\alpha, \delta)$ we have uniformly for all β :

$$\#\{x \leq N; ||\alpha a(x) - \beta|| < \frac{1}{N}\} \leq N^\delta.$$

In other words, if $\alpha \notin \tilde{A}(\delta)$ then there exists $C(\delta, \alpha, c)$ such that for all N and all β one has :

$$\#\{x \leq N; ||\alpha a(x) - \beta|| < \frac{1}{N}\} \leq C(\delta, \alpha, c) N^{\delta}.$$

In order to prove Proposition 5.1 we need to show that for any $\delta > 0$ the set $\tilde{A}(\delta)$ has measure zero. Fix $\delta > 0$. By the definition of $\tilde{A}(\delta)$ one has $\operatorname{meas} \tilde{A}(\delta) \leq \operatorname{meas} \tilde{A}(\delta, M)$ for any $M \geq 1$, so it is enough to show that:

$$\operatorname{meas} \tilde{A}(\delta, M) \to 0 \text{ as } M \to \infty. \tag{5.1}$$

Now $\operatorname{meas} \tilde{A}(\delta, M) \leq \sum_{N \geq M} \operatorname{meas} A(\delta, N)$. Thus in order to prove (5.1) it is enough to show that there exists $\epsilon_\delta > 0$ such that for any $N \geq 1$ one has:

$$\operatorname{meas} A(\delta, N) \ll_{c,\delta} \frac{1}{N^{1+\epsilon_\delta}}. \tag{5.2}$$

We will prove this in the next Lemma, which completes the proof of Proposition 5.1.

Lemma 5.3. *Given $\delta > 0$, for any $N \geq 1$ one has :*

$$\operatorname{meas} A(\delta, N) \ll_{c,\delta} \frac{1}{N^{1999}}.$$

Proof. Given $\delta > 0$ we choose a positive integer k, depending on δ only, whose precise value will be given later. Let $N \geq 1$ and $\alpha \in A(\delta, N)$. There exists $\beta \in [0, 1]$ such that the set

$$\mathcal{N} = \{x \leq N; ||\alpha a(x) - \beta|| < \frac{1}{N}\}$$

has more than $[N^\delta]$ elements. Arrange the elements of $\mathcal{N}$ in increasing order: $\{1 \leq x_1 < x_2 < \cdots < x_l\}$ and pick from this set the first element x_1, then ignore the next $r = [(1+\delta)\log_c N]$ elements, pick the next one, ignore again r elements, and so on. We get a set of "well spaced" integers $\mathcal{M} = \{y_1 = x_1 < y_2 = x_{r+1} < y_3 < \cdots < y_s\}$ with $s \geq \frac{N^\delta}{1+(1+\delta)\log_c N}$, such that

$$||\alpha a(y_j) - \beta|| < \frac{1}{N}, \qquad 1 \leq j \leq s$$

and (since $y_{j+1} - y_j \geq (1+\delta)\log_c N$):

$$a(y_{j+1}) \geq N^{1+\delta} a(y_j), \qquad 1 \leq j \leq s-1\ . \tag{5.3}$$

Now look at the sequence of fractional parts $\mathcal{U} = (\{\alpha a(y_j)\})_{1 \leq j \leq s}$. They all fall in an interval of length $\frac{2}{N}$ centered in $\{\beta\}$. We cut this interval in $m = [\frac{s-1}{k}]$ intervals $J_1, \cdots, J_m$ having the same length: $\frac{2}{Nm}$.

By the box principle, one of these intervals, J_{i_0} say, will contain at least $\frac{s}{m} = \frac{s}{[\frac{s-1}{k}]} > \frac{s-1}{[\frac{s-1}{k}]} \geq k$ elements of $\mathcal{U}$, that is, J_{i_0} will contain at least $k+1$ elements of $\mathcal{U}$. So let $z_0 < z_1 < \cdots < z_k$ be $k+1$ elements of $\mathcal{M}$ for which the fractional parts $\{\alpha a(z_0)\}, \cdots, \{\alpha a(z_k)\}$ belong to J_{i_0}. Then clearly one has:

$$\begin{aligned}(5.4)\quad & ||\alpha(a(z_1)-a(z_0))||, \dots, ||\alpha(a(z_k)-a(z_0))|| \leq \text{length}|J_{i_0}| \\ &= \frac{2}{Nm} = \frac{2}{N[\frac{s-1}{k}]} \leq \frac{4k}{Ns} \leq \frac{4k(1+(1+\delta)\log_c N)}{N^{1+\delta}} < \frac{1}{N^{1+\frac{\delta}{2}}}\end{aligned}$$

for N sufficiently large in terms of c, k and δ. Note also that since the z_i are still well-spaced, by (5.3) one has:

$$a(z_1) \geq N^{1+\delta} a(z_0), \dots, a(z_k) \geq N^{1+\delta} a(z_{k-1}) \ . \tag{5.5}$$

Let $\vec{a} = (a_1, \dots, a_k)$ be given by:

$$a_1 = a(z_1) - a(z_0), \dots, a_k = a(z_k) - a(z_0) \ .$$

By (5.5) we see that for $i = 1, \cdots, k-1$ one has:

$$\begin{aligned}(5.6)\quad a_{i+1} = a(z_{i+1}) - a(z_0) &\geq N^{1+\delta} a(z_i) - a(z_0) \\ &> N^{1+\delta}(a(z_i) - a(z_0)) = N^{1+\delta} a_i\end{aligned}$$

while (5.4) says that

$$||\alpha a_i|| < \frac{1}{N^{1+\frac{\delta}{2}}}, 1 \leq i \leq k. \tag{5.7}$$

From (5.6) and (5.7) we see that one may apply Lemma 5.2 to the vector $\vec{a}$, with N replaced by $N^{1+\frac{\delta}{2}}$. In the terminology of that Lemma, α belongs to $\Lambda(\vec{a}, N^{1+\frac{\delta}{2}})$. Since for each $\alpha \in A(\delta, N)$ there is such a vector $\vec{a}$ it follows that

$$A(\delta, N) \subseteq \bigcup_{\vec{a}} \Lambda(\vec{a}, N^{1+\frac{\delta}{2}}).$$

By Lemma 5.2 we derive:

$$\operatorname{meas} A(\delta, N) \leq \sum_{\vec{a}} \operatorname{meas} \Lambda(\vec{a}, N^{1+\frac{\delta}{2}}) \leq \frac{4^k \#\{\vec{a}\}}{N^{k(1+\frac{\delta}{2})}}.$$

Now each vector $\vec{a}$ as above is uniquely determined by a $(k+1)$-tuple $(z_0, z_1, \dots, z_k)$ of positive integers $\leq N$. The number of such $(k+1)$-tuples is $< N^{k+1}$. It follows that

$$\operatorname{meas} A(\delta, N) \ll_{c,k,\delta} \frac{N^{k+1}}{N^{k(1+\frac{\delta}{2})}} = \frac{N}{N^{\frac{k\delta}{2}}}.$$

We now let $k = \frac{4000}{\delta}$ and the lemma is proved. □

6. Almost everywhere convergence

We now show that there is a set of α of full measure so that for all $k \geq 2$ and all test functions $f \in C_c^\infty(\mathbf{R}^{k-1})$, the k-level correlation functions $R_k(f,N)(\alpha)$ converge to $\int f(x)dx$. The main ingredient here is:

Proposition 6.1. *Fix $f \in C_c^\infty(\mathbf{R}^{k-1})$. If $0 < \delta < 1$ and $1 \leq K \leq N^{1-\delta}$ then for almost every α*

$$R_k(f, N+K)(\alpha) - R_k(f,N)(\alpha) \to 0$$

6.1. **Proof of Theorem 1.2.** We first show how Proposition 6.1 implies Theorem 1.2: By Proposition 4.1, for fixed f we have

$$\int_0^1 |R_k(f,N)(\alpha) - \mathbf{E}(R_k(f,N))|^2 \, d\alpha \ll_\epsilon N^{-99/100}$$

and so if we take $N_m \sim m^{101/99}$ then

$$\int_0^1 \sum_m |R_k(f,N_m)(\alpha) - \mathbf{E}(R_k(f,N)|^2 \, d\alpha$$
$$= \sum_m \int_0^1 |R_k(f,N_m)(\alpha) - \mathbf{E}(R_k(f,N)|^2 \, d\alpha$$
$$< \sum_m \frac{1}{m^{101/100}} < \infty$$

Thus the sum $\sum_m |R_k(f,N_m)(\alpha) - \mathbf{E}(R_k(f,N)|^2$ is finite almost everywhere, and hence the individual summands converge to zero as $m \to \infty$ for almost all α.

For each N we can find m such that $N_m \leq N < N_{m+1}$. Then since $R_k(f,N_m)(\alpha) - \mathbf{E}(R_k(f,N) \to 0$ for almost all α, and by Lemma 3.1, $\mathbf{E}(R_k(f,N) \to \widehat{f}(0)$, Proposition 6.1 will show that $R_k(f,N)(\alpha) \to \widehat{f}(0)$ for a set of full measure of α which depend on the test function f. By a standard diagonalization argument one can pass to a subset of full measure of α's which work for all f's (see [8]). □

6.2. **An upper bound for $R_k(f,N)$.** As a consequence of Proposition 5.1 we have the following a-priori estimate on the correlation functions:

Lemma 6.2. *For almost all α we have*

$$R_k(f,N)(\alpha) \ll_{\epsilon,f} N^\epsilon$$

Proof. We use the representation of $R_k(f,N)$ as in (1.1):

$$R_k(f,N)(\alpha) := \frac{1}{N} \sum\nolimits^*_{x_i \le N} F_N(\alpha \Delta(x))$$

where $\Delta(x) := (a(x_1) - a(x_2), \dots, a(x_{k-1}) - a(x_k))$. Note that

$$|R_k(f,N)| \le R_k(|f|,N)$$

so we may assume $f \ge 0$. Now fix x_1, and set $\beta = \alpha a(x_1)$; then for $\alpha\Delta(x)$ to lie in the support of F_N, we need $||\alpha a(x_2) - \beta|| \ll_f 1/N$. By Proposition 5.1, for almost all α there are at most $O_{f,\epsilon}(N^\epsilon)$ integers $x_2 \le N$ satisfying this. Similarly, we need $||\alpha a(x_i) - \beta|| \ll_f 1/N$ for all $2 \le i \le k$ which forces the number of possible $x = (x_1, \dots x_k)$ contributing to the sum to be at most $O(N^\epsilon)$. Now summing over the N possible x_1's gives $R_k(f,N)(\alpha) \ll_{\epsilon,f} N^\epsilon$. □

6.3. **Proof of Proposition 6.1.** Now fix $0 < \delta < 1$ and assume that $K \le N^{1-\delta}$. We will show that for almost all α,

$$|R_k(f,N+K)(\alpha) - R_k(f,N)(\alpha)| \ll KN^{-1+\epsilon}$$

Step 1: *In the expression*

$$R_k(f,N+K) = \frac{1}{N+K} \sum\nolimits^*_{x_i \le N+K} F_{N+K}(\alpha\Delta(x))$$

we can replace $1/(N+K)$ *by* $1/N$ *with error* $O_{\epsilon,f}(KN^{-1+\epsilon})$.

Indeed,by Lemma 6.2, $R_k(f,N+K) \ll N^\epsilon$ and so

$$\begin{aligned}\frac{1}{N} \sum\nolimits^*_{x_i \le N+K} F_{N+K}(\alpha\Delta(x)) &= (1 + \frac{K}{N}) R_k(f,N+K) \\ &= R_k(f,N+K) + O(\frac{K}{N} N^\epsilon)\end{aligned}$$

as claimed.

Step 2: *We may replace the sum over (distinct)* $x_i \le N+K$ *by the sum over (distinct)* $x_i \le N$*:*

$$\sum\nolimits^*_{x_i \le N+K} F_{N+K}(\alpha\Delta(x)) = \sum\nolimits^*_{x_i \le N} F_{N+K}(\alpha\Delta(x)) + O(KN^\epsilon)\ .$$

Indeed, the difference between the two sums is a sum over a union of subsets

$$S(I) = \{(x_1, \dots, x_k) \text{ distinct} : N < x_i \le N+K, i \in I, x_j \le N, j \notin I\}$$

where the index set I runs over all the $2^k - 1$ nonempty subsets of $\{1, 2, \dots, k\}$.

To estimate the contribution of $\Sigma(I) := \sum_{x \in S(I)} F_{N+K}(\alpha\Delta(x))$, we use the consequence of Proposition 5.1, which says that if we fix one of the coordinate axes i_0, then the number of vectors x with $x_{i_0} = y$

fixed which contribute to the sum is $O(N^\epsilon)$, uniformly in y. Thus the number of vectors in $S(I)$ which contribute to the sum $\Sigma(I)$ is at most $O(KN^\epsilon)$, because if we look at $i_0 \in I$ we have $N < x_{i_0} \le N+K$ for $x \in S(I)$, and so

$$\Sigma(I) \ll_{f,\epsilon} KN^\epsilon \max|f| \ll KN^\epsilon .$$

Thus we find

$$R_k(f, N+K) - R_k(f,N) = \frac{1}{N}\sum\nolimits^*_{x_i \le N} F_{N+K}(\alpha\Delta(x)) - F_N(\alpha\Delta(x)) \\ + O_{f,\epsilon}(KN^{-1+\epsilon}) .$$

Step 3: *We show that for almost all α,*

$$\frac{1}{N}\sum\nolimits^*_{x_i \le N} F_{N+K}(\alpha\Delta(x)) - F_N(\alpha\Delta(x)) \ll KN^{-1+\epsilon} .$$

Remark: This is the statement that the correlation functions are independent of the exact unfolding procedure!

First, a digression: Given a vector $y \in \mathbf{R}^{k-1}$, there is a unique integer vector $m_y \in \mathbf{Z}^{k-1}$ so that $y+m_y$ lies in the cube $(-1/2,1/2]^{k-1}$. Moreover, for any other integer vector $m \ne m_y$, $||m+y|| > 1/2$ and so $||N(m+y)|| > N/2$. Thus if N is sufficiently large so that $\mathrm{supp}(f)$ lies in a ball of radius $\rho(f) < N/2$ around the origin, then

$$F_N(y) = f(N(m_y+y))$$

and

$$||N(m_y+y)|| < \rho(f) . \tag{6.1}$$

Furthermore, if $m \ne m_y$ then $||(N+K)(m_y+y)|| > ||N(m+y)|| > N/2$ and therefore

$$F_{N+K}(y) = f((N+K)(m_y+y)) .$$

Apply these considerations to $y = \alpha\Delta(x)$ and abbreviate

$$v_x := m_{\alpha\Delta(x)} + \alpha\Delta(x)$$

to get that if $N > N_0(f)$ then

$$\frac{1}{N}\sum\nolimits^*_{x_i \le N} F_{N+K}(\alpha\Delta(x)) - F_N(\alpha\Delta(x)) \\ = \frac{1}{N}\sum\nolimits^*_{x_i \le N} f((N+K)v_x) - f(Nv_x) .$$

By the mean value theorem,

$$\begin{aligned} f((N+K)v_x) - f(Nv_x) &= Kv_x \cdot \nabla f(Nv_x + \theta K v_x) \\ &= \frac{K}{N} N v_x \cdot \nabla f(Nv_x(1+\theta \frac{K}{N})) \end{aligned} \tag{6.2}$$

for some $0 < \theta = \theta_x < 1$ depending on x. If this is nonzero, then certainly Nv_x is contained in a ball of radius $2\rho(f)$ around the origin. Now $||Nv_x|| < \rho(f)$ by (6.1), so the sum of the terms (6.2) is bounded by $\rho(f)\max ||\nabla f||$ times the number of x for which Nv_x lies in a ball of radius $2\rho(f)$ around the origin.

We can now bound the sum of (6.2) by relating it to a smoothed k-level correlation function as follows: Choose a positive, smooth function $g \in C_c^\infty(\mathbf{R}^{k-1})$ which is constant on the ball of radius $2\rho(f)$ around the origin, and satisfies $g \geq \max ||\nabla f||$. Write $G_N(y) := \sum_m g(N(m+y))$. Then

$$\nabla f(Nv_x(1+\theta \frac{K}{N})) \leq g(Nv_x) = G_N(\alpha\Delta(x)) \ .$$

Thus we find that

$$\begin{aligned} \frac{1}{N}\sum\nolimits^*_{x_i \leq N} f((N+K)v_x) - f(Nv_x) &\ll \frac{K}{N}\rho(f)\frac{1}{N}\sum\nolimits^*_{x_i\leq N} G_N(\alpha\Delta(x)) \\ &= \frac{K}{N}\rho(f) R_k(g,N) \ . \end{aligned}$$

By Lemma 6.2, $R_k(g,N) \ll_{g,\epsilon} N^\epsilon$ for a.e. α, which gives the result of step 3. This concludes the Proof of Proposition 6.1. □

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